

Statusrapport for Danske Bank S&P 500 Buffer 2020

Fondskode: XS1875338649

Opdateringsdato: 31-8-2020

Beskrivelse af produkt

DB S&P 500 Buffer 2020 er en aktieindekseret obligation i USD, hvor indfrielseskursen følger udviklingen i S&P 500 indekset. Er indekset ved udløb steget, medregnes 100% gange stigning i indfrielseskursen. Der er dog fastsat et loft på 20% for den del af stigningen, som medtages ved beregning af indfrielseskursen. Dvs. den maksimale indfrielseskurs er 120.00%. Er indekset faldet, men stadig over put-barrieren (72.00%), er indfrielseskursen 100%. Er indekset under put-barrieren vil det faktiske fald indgå. Mindste indfrielseskurs er således 0. Ved beregning af kursudviklingen i indekset bliver der ikke korrigeret for ordinære dividender. Danske investorer har fuld valutakursrisiko på udviklingen i USD mod DKK.

Fakta

Fondskode	XS1875338649
Udsteder	Danske Bank A/S
Tegningskurs	100 - franko kurtag
Omkostninger	2.00 procent (0.98 procent p.a.)
Valuta	US dollar (USD)
Udløbsdato	1. oktober 2020
Underliggende indeks	S&P 500 Indekset (SPX<Index> i Bloomberg)
Loft for indeksstigning	20%
Deltagelsesgrad op	100.00%
Deltagelsesgrad ned	100%, hvis indekset (indekseret) er faldet under put-barrieren, ellers 0%
Put-barriere	72.00%
Indeksniveau for Putbarriere	2,079.94
Min. Indfrielseskurs	0
Maks. Indfrielseskurs	120.00
Stykstørrelse	USD 2.000,-
Startværdi, dato	17. september 2018
Slutværdi, dato	17. september 2020
Risikomærkning	Rød

Underliggende

Navn	Vægt	Startkurs	Kurs d.d.	Ændring
S&P 500 Indekset	100%	2,888.80	3,500.31	21.17%
Inkl. Deltagelse, Loft og Barriere				20.00%

Afkast til udløb	USD	USDDKK	DKK
Tegningsværdi pr. 17. september 2018	2,000.00	6.8006	13,601.20
Indfrielsesværdi ved uændret underliggende aktie	2,400.00	6.3229	15,174.96
Forrentning ved uændret underliggende aktie	20.00%		11.57%
Annualiseret forrentning ved udløb, uændret underliggende aktie	9.39%		5.54%

Afkast til dato	USD	USDDKK	DKK
Tegningsværdi pr. 17. september 2018	2,000.00	6.8006	13,601.20
Værdi pr. opdateringsdato	2,341.20	6.3229	14,803.17
Forrentning	17.06%		8.84%
Annualiseret forrentning	8.39%		4.43%

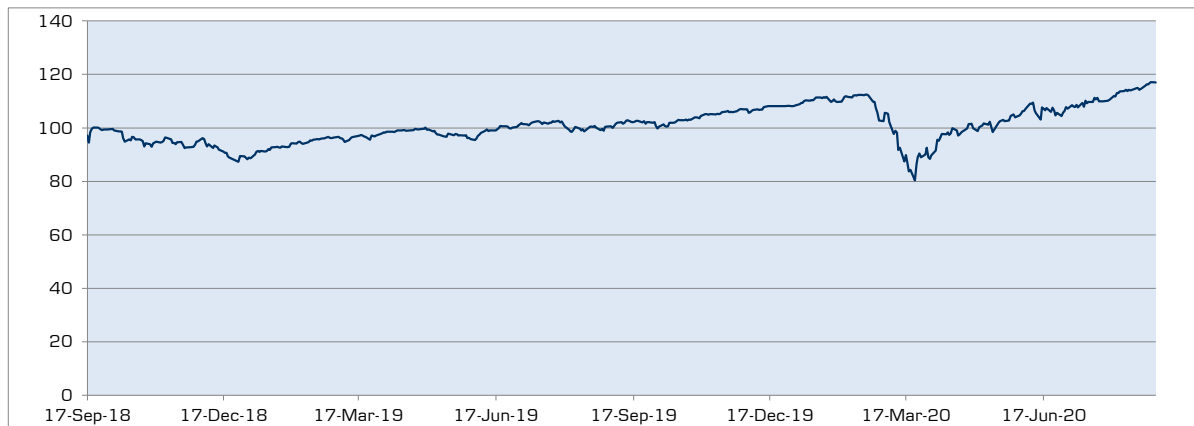
Værdiændring - underliggende indeks



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Kurs på DB S&P 500 Buffer 2020 i sekundært marked



Valutakursudvikling



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